



Backtest #52479 · VOXR · EVO_GG1RSISNIP_v1152

ROI	Sharpe	Win Rate	Max Drawdown
-2.01%	-0.05	33.3%	-11.32%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v1152 strategy on VOXR is statistically invalid, yielding a -2.01% ROI with only three trades. A win rate of 33.3% and a negative Sharpe of -0.05 indicate a severe loss of capital efficiency against market noise. An 11.32% drawdown suggests the risk model failed to account for volatility clustering in this specific asset. We must increase the sample size before any further deployment or parameter tuning is attempted. The next step is to run a rolling window analysis to identify if recent market structure has shifted.

ADDITIONAL METRICS

CAGR	-2.01%
Sortino Ratio	-0.02
Turnover	5.70x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$9801.86